



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/03/2021

TO DATE : 03/03/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 06-May-2021 | | Index Future | 3 | 9 | 0.00 |
| IGOV On 06-May-2021 | | Index Future | 3 | 24 | 0.00 |
| R186 On 06-May-2021 | | Bond Future | 3 | 510 | 0.00 |
| 2030 On 06-May-2021 | | Bond Future | 1 | 95 | 0.00 |
| 2037 On 06-May-2021 | | Bond Future | 2 | 240 | 0.00 |
| R248 On 06-May-2021 | | Bond Future | 2 | 46 | 0.00 |
| R209 On 06-May-2021 | | Bond Future | 3 | 1,000 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 17 | 1,924 | 0.00 |

